

# **EXHIBIT A**

**UNITED STATES DISTRICT COURT  
SOUTHERN DISTRICT OF NEW YORK**

BLACKROCK BALANCED CAPITAL  
PORTFOLIO (FI), et al.,

Plaintiffs,

-against-

DEUTSCHE BANK NATIONAL TRUST  
COMPANY, et al.,

Defendants.

Case No. 14-cv-9367-RMB

**PLAINTIFFS' RESPONSES AND OBJECTIONS TO THE  
THIRD SET OF INTERROGATORIES TO PLAINTIFFS BY  
DEUTSCHE BANK NATIONAL TRUST COMPANY, AS TRUSTEE**

In accordance with Rules 26 and 33 of the Federal Rules of Civil Procedure, and all other applicable federal and local rules, Plaintiffs, by and through their undersigned counsel, hereby submit the following responses and objections to The Third Set Of Interrogatories To Plaintiffs By Deutsche Bank National Trust Company, As Trustee (“Deutsche Bank”), dated January 15, 2016, (the “Interrogatories”).

### **GENERAL OBJECTIONS**

1. Plaintiffs object to the Interrogatories on the grounds that they are overbroad and seek information that is not relevant to this action to the extent they seek information about Notes that no longer are at issue in the action given Plaintiffs’ filing of the Amended Class Action Complaint. As set forth below, Plaintiffs will construe defined terms such as “BR RMBS” to mean only those Notes that are at issue in the Amended Class Action Complaint.

2. Plaintiffs object to the Interrogatories and Instructions to the extent they attempt to impose on Plaintiffs obligations that exceed or conflict with those required by the Federal Rules of Civil Procedure, Federal Rules of Evidence, or Local Rules of this Court.

3. Plaintiffs object to the Interrogatories to the extent that they seek information protected by the attorney-client privilege, work product doctrine, joint prosecution or common interest privilege, or any other applicable privilege, protection or immunity from disclosure.

### **OBJECTIONS TO DEFINITIONS AND INSTRUCTIONS**

1. Plaintiffs object to the Definition of “You,” “Your,” and “Plaintiffs” and Instruction No. 4 to the extent that they purport to require Plaintiffs to provide information that is not within their possession, custody or control.

2. Plaintiffs object to the Definition of the term “Plaintiffs” as overbroad and unduly burdensome. Plaintiffs will construe this term to mean any officer, employee, agent, attorney, or

person acting under the control of the entities identified in Exhibit 2 attached to the Amended Class Action Complaint.

3. Plaintiffs object to the Definition of the term “BR RMBS” in that it includes securities that are no longer applicable to this action. Plaintiffs will construe the term “BR RMBS” to mean only those Notes that are at issue in the Amended Class Action Complaint.

4. Plaintiffs object to the Definitions of the terms “Identify,” “Document” and “Residence” as vague and ambiguous, overbroad, and unduly burdensome to the extent they purport to impose an obligation beyond that imposed by Rule 26.3 of the Local Rules of the United States District Court for the Southern District of New York.

5. Plaintiffs object to Instruction No. 8 as overbroad, unduly burdensome and seeking information that is protected by the attorney-client privilege, work product doctrine, or other privilege or immunity. Plaintiffs will not disclose any information that is protected by the attorney-client privilege, work product doctrine, or other privilege or immunity. Any disclosure of information subject to such privileges or protections is inadvertent and shall not be deemed to be a waiver of any applicable privilege or protection.

## **OBJECTIONS AND RESPONSES TO INTERROGATORIES**

### **INTERROGATORY NO. 8:**

For each BR RMBS that You claim to Own or to have previously Owned, Describe the nature of Your Ownership in the BR RMBS (or any interest therein), Identify the Person from whom You Acquired the BR RMBS (or any interest therein), State the date on which You Acquired the BR RMBS, Describe the economic and other terms of the Acquisition of the BR RMBS, State Your Residence and the Residence of the Person from whom You Acquired the BR RMBS on the date of the Acquisition of the BR RMBS, State the face amount of the BR RMBS You Acquired, State the CUSIP for the BR RMBS You Acquired, and identify by Bates number all Documents that relate to the Acquisition of the BR RMBS.

**RESPONSE TO INTERROGATORY NO. 8:**

Plaintiffs incorporate each of the General Objections and Objections to Definitions and Instructions above. Plaintiffs further object to this Interrogatory on the grounds that it is overbroad and seeks information that is not relevant to this action to the extent it seeks information about Notes that no longer are at issue in this case. Plaintiffs further object on the ground and to the extent that it seeks information that is not in Plaintiffs' possession, custody, or control. Plaintiffs further object to this Interrogatory on the grounds that it is compound and contains subparts in violation of Fed. R. Civ. P. 33. Subject to and without waiving these objections, Plaintiffs refer Deutsche Bank to the information provided in the attached Appendices 1-7.

**INTERROGATORY NO. 9:**

For each BR RMBS that You Identified in Your response to Interrogatory No. 8 above (or any interest therein) that You have Sold, Identify the Person to whom You Sold the BR RMBS (or any interest therein), State the date of the Sale of the BR RMBS, Describe the economic and other terms of the Sale of the BR RMBS, State Your Residence and the Residence of such Person on the date of the Sale of the BR RMBS, and identify by Bates number all Documents relating to the Sale of the BR RMBS.

**RESPONSE TO INTERROGATORY NO. 9:**

Plaintiffs incorporate each of the General Objections and Objections to Definitions and Instructions above. Plaintiffs further object to this Interrogatory on the grounds that it is overbroad and seeks information that is not relevant to this action to the extent it seeks information about Notes that no longer are at issue in this case. Plaintiffs further object on the ground and to the extent that it seeks information that is not in Plaintiffs' possession, custody, or control. Plaintiffs further object to this Interrogatory on the grounds that it is compound and contains subparts in violation of Fed. R. Civ. P. 33. Plaintiffs refer Deutsche Bank to the information provided in the attached Appendices 1-7.

**INTERROGATORY NO. 10:**

For each BR RMBS identified in Your response to Interrogatory No. 8: (A) State whether any claim or right of recovery related to that RMBS that You now assert in the Litigation was purportedly assigned to You by any other Person; and (B) if so, (i) Identify each and every other Person that purportedly owned, held, or had any right, titled or interest in that claim or right of recovery before it was purportedly assigned to You, and (ii) for each prior purported assignment of that claim or right of recovery, including, without limitation, the purported assignment of that claim or right of recovery to You: (a) Identify and Describe the assignment, (b) State the date of the assignment, (c) Identify the assignor and the assignee, (d) State the Residence of both the assignor and the assignee on the date of the assignment, (e) Describe the economic and other terms of the assignment, and (f) identify by Bates number all Documents relating to the assignment.


**RESPONSE TO INTERROGATORY NO. 10:**

Plaintiffs incorporate each of the General Objections and Objections to Definitions and Instructions above. Plaintiffs further object to this Interrogatory on the grounds that the term “assignment” is vague and ambiguous. Plaintiffs will construe the term “assignment” consistent with its ordinary meaning, such that “assignment” does not include conventional transfers of bonds pursuant to Section 13–107 of the New York General Obligations Law or authorizations Plaintiffs have received from the registered Holder permitting Plaintiffs to sue. Plaintiffs also object on the grounds that this Interrogatory calls for a legal conclusion. Plaintiffs further object to this Interrogatory on the grounds that it is compound and contains subparts in violation of Fed. R. Civ. P. 33. Subject to and without waiving the foregoing objections, Plaintiffs respond as follows:

The claims or rights of recovery that Plaintiffs assert in the Litigation were not assigned to them by any other Person.

Dated: March 14, 2016

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*Counsel for Plaintiffs*

APPENDIX 1 - PRUDENTIAL

	Plaintiff Fund	Trust	Tranche Purchased	CUSIP	Trust Name	Trustee	Original Principal	Date of Purchase	Purchase Price	Purchase Counterparty	Source	Date of Sale (if any)	Sale Price (if any)
1	The Prudential Insurance Company of America	MHL 2004-2	MHL 2004-2 A1	61913PAG7	MortgageIT Trust 2004-2	Deutsche Bank Trust (Indenture)	\$5,720,000	2/14/2013	\$97.38	Chase	Production forthcoming	N/A	N/A
2	The Prudential Insurance Company of America	MHL 2005-1	MHL 2005-1 1A1	61913PAP7	MortgageIT Trust 2005-1	Deutsche Bank Trust (Indenture)	\$6,900,000	3/6/2014	\$95.75	First Boston	Production forthcoming	N/A	N/A
3	The Prudential Insurance Company of America	MHL 2005-1	MHL 2005-1 2A	61913PAR3	MortgageIT Trust 2005-1	Deutsche Bank Trust (Indenture)	\$4,301,000	4/29/2011	\$90.00	Morgan Stanley	Production forthcoming	N/A	N/A
4	The Prudential Insurance Company of America	MHL 2004-2	MHL 2004-2 A1	61913PAG7	MortgageIT Trust 2004-2	Deutsche Bank Trust (Indenture)	\$4,580,000	2/14/2013	\$97.38	Chase	Production forthcoming	N/A	N/A
5	The Prudential Insurance Company of America	MHL 2005-2	MHL 2005-2 1A1	61915RAA4	MortgageIT Trust 2005-2	Deutsche Bank Trust (Indenture)	\$2,550,000	3/7/2011	\$83.00	Guggenheim Cap Mkts	Production forthcoming	N/A	N/A
6	Prudential Retirement Insurance and Annuity Company	IMM 2004-5	IMM 2004-5 1A1	45254NJB3	Impac CMB Trust Series 2004-5	Deutsche Bank Trust (Indenture)	\$300,000	4/30/2013	\$94.18	First Boston	Production forthcoming	N/A	N/A
7	The Prudential Investment Portfolios 2	NCHET 2004-1	NCHET 2004-1 M1	64352VFQ9	New Century Home Equity Loan Trust 2004-1	Deutsche Bank Trust (Indenture)	\$10,000,000	4/5/2007	\$100.27	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
8	The Prudential Investment Portfolios 2	SAST 2004-2	SAST 2004-2 AF3	805564PX3	Saxon Asset Securities Trust 2004-2	Deutsche Bank Trust (Indenture)	\$10,000,000	10/16/2012	\$101.38	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
9	The Prudential Investment Portfolios 2	NCHET 2004-3	NCHET 2004-3 M1	64352VHV6	New Century Home Equity Loan Trust 2004-3	Deutsche Bank Trust (Indenture)	\$1,415,000	12/11/2009	\$68.25	Bank of America Corp	Production forthcoming	N/A	N/A
	The Prudential Investment Portfolios 2	NCHET 2004-3	NCHET 2004-3 M1	64352VHV6	New Century Home Equity Loan Trust 2004-3	Deutsche Bank Trust (Indenture)	\$14,750,000	5/1/2008	\$73.50	Goldman Sachs & Co	Production forthcoming	N/A	N/A
10	The Prudential Investment Portfolios 2	ACCR 2004-4	ACCR 2004-4 A2D	004375CF6	Accredited Mortgage Loan Trust 2004-4	Deutsche Bank Trust (Indenture)	\$21,000,000	1/23/2009	\$44.00	Deutsche Bank AG	Production forthcoming	N/A	N/A
11	The Prudential Investment Portfolios 2	NCHET 2004-4	NCHET 2004-4 M1	64352VJJ1	New Century Home Equity Loan Trust 2004-4	Deutsche Bank Trust (Indenture)	\$23,500,000	5/29/2007	\$100.44	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
14	Prudential Trust Company	NCHET 2004-3	NCHET 2004-3 M2	64352VHW4	New Century Home Equity Loan Trust 2004-3	Deutsche Bank Trust (Indenture)	\$120,000	5/23/2007	\$100.70	Morgan Stanley & Co LLC	Production forthcoming	N/A	N/A
15	The Prudential Investment Portfolios 9	NCHET 2005-3	NCHET 2005-3 M2	64352VLK5	New Century Home Equity Loan Trust 2005-3	Deutsche Bank Trust (Indenture)	\$1,500,000	8/16/2013	\$90.66	Nomura Securities International	Production forthcoming	N/A	N/A
16	The Prudential Investment Portfolios 9	SAST 2005-3	SAST 2005-3 M1	805564SS1	Saxon Asset Securities Trust 2005-3	Deutsche Bank Trust (Indenture)	\$1,600,000	8/28/2013	\$94.13	Barclays Capital Inc.	Production forthcoming	N/A	N/A
17	The Prudential Investment Portfolios 9	ACCR 2004-3	ACCR 2004-3 2A5	004375BP5	Accredited Mortgage Loan Trust 2004-3	Deutsche Bank Trust (Indenture)	\$6,567,000	9/19/2013	\$92.94	Wells Fargo Securities LLC	Production forthcoming	N/A	N/A
18	The Prudential Investment Portfolios 9	ACCR 2004-3	ACCR 2004-3 2A2	004375BL4	Accredited Mortgage Loan Trust 2004-3	Deutsche Bank Trust (Indenture)	\$16,122,600	6/24/2013	\$95.13	Nomura Securities International	Production forthcoming	N/A	N/A
19	The Prudential Investment Portfolios, Inc. 17	SAST 2005-3	SAST 2005-3 M1	805564SS1	Saxon Asset Securities Trust 2005-3	Deutsche Bank Trust (Indenture)	\$1,000,000	2/19/2010	\$74.25	Amherst Securities Group, LP	PRUMS00037784	N/A	N/A
20	The Prudential Investment Portfolios, Inc. 17	NCHET 2004-4	NCHET 2004-4 M1	64352VJJ1	New Century Home Equity Loan Trust 2004-4	Deutsche Bank Trust (Indenture)	\$1,805,000	5/29/2007	\$100.44	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
21	The Prudential Investment Portfolios, Inc. 17	ACCR 2004-4	ACCR 2004-4 A2D	004375CF6	Accredited Mortgage Loan Trust 2004-4	Deutsche Bank Trust (Indenture)	\$5,000,000	2/14/2012	\$80.25	Raymond James & Assoc Inc	Production forthcoming	N/A	N/A
22	The Prudential Investment Portfolios, Inc. 17	NCHET 2004-1	NCHET 2004-1 M1	64352VFQ9	New Century Home Equity Loan Trust 2004-1	Deutsche Bank Trust (Indenture)	\$1,500,000	12/12/204	\$93.19	Nomura Securities International	Production forthcoming	N/A	N/A
23	The Prudential Series Fund	NCHET 2004-4	NCHET 2004-4 M1	64352VJJ1	New Century Home Equity Loan Trust 2004-4	Deutsche Bank Trust (Indenture)	\$4,150,000	5/29/2007	\$100.44	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
24	The Prudential Series Fund	AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	American Home Mortgage Investment Trust 2005-2	Deutsche Bank Trust (Indenture)	\$100,000	9/23/2008	\$74.73	Paine Webber	Production forthcoming	N/A	N/A
25	Prudential Trust Company	NCHET 2004-3	NCHET 2004-3 M2	64352VHW4	New Century Home Equity Loan Trust 2004-3	Deutsche Bank Trust (Indenture)	\$200,000	5/23/2007	\$100.70	Morgan Stanley & Co LLC	Production forthcoming	N/A	N/A
26	Prudential Trust Company	NCHET 2004-4	NCHET 2004-4 M1	64352VJJ1	New Century Home Equity Loan Trust 2004-4	Deutsche Bank Trust (Indenture)	\$290,000	5/29/2007	\$100.44	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
	Prudential Trust Company	NCHET 2004-4	NCHET 2004-4 M1	64352VJJ1	New Century Home Equity Loan Trust 2004-4	Deutsche Bank Trust (Indenture)	\$1,215,000	5/29/2007	\$100.44	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
27	Prudential Trust Company	SAST 2005-3	SAST 2005-3 M1	805564SS1	Saxon Asset Securities Trust 2005-3	Deutsche Bank Trust (Indenture)	\$1,000,000	2/19/2010	\$74.25	Amherst Securities Group, LP	PRUMS00037784	N/A	N/A
28	The Prudential Insurance Company of America	NCHET 2004-3	NCHET 2004-3 M2	64352VHW4	New Century Home Equity Loan Trust 2004-3	Deutsche Bank Trust (Indenture)	\$1,170,000	5/23/2007	\$100.70	Morgan Stanley & Co LLC	Production forthcoming	N/A	N/A

29	The Prudential Insurance Company of America	SAST 2004-3	SAST 2004-3 M1	805564QV6	Saxon Asset Securities Trust 2004-3	Deutsche Bank Trust (Indenture)	\$1,250,000	3/20/2007	\$100.20	Morgan Stanley & Co LLC	PRUMS00780844	N/A	N/A
30	The Prudential Insurance Company of America	FBRSI 2005-5	FBRSI 2005-5 M1	30246QCP6	FBR Securitization Trust 2005-5	Deutsche Bank Trust (Indenture)	\$3,000,000	10/18/2007	\$95.56	Lehman Brothers Inc	PRUMS00780844	N/A	N/A
31	The Prudential Insurance Company of America	SAST 2004-2	SAST 2004-2 MV1	805564QK0	Saxon Asset Securities Trust 2004-2	Deutsche Bank Trust (Indenture)	\$1,000,000	7/15/2004	\$100.00	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
	The Prudential Insurance Company of America	SAST 2004-2	SAST 2004-2 MV1	805564QK0	Saxon Asset Securities Trust 2004-2	Deutsche Bank Trust (Indenture)	\$3,000,000	7/15/2004	\$100.00	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
32	The Prudential Insurance Company of America	NCHET 2004-4	NCHET 2004-4 M1	64352VJJ1	New Century Home Equity Loan Trust 2004-4	Deutsche Bank Trust (Indenture)	\$1,700,000	5/29/2007	\$100.44	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
	The Prudential Insurance Company of America	NCHET 2004-4	NCHET 2004-4 M1	64352VJJ1	New Century Home Equity Loan Trust 2004-4	Deutsche Bank Trust (Indenture)	\$1,935,000	5/29/2007	\$100.44	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
	The Prudential Insurance Company of America	NCHET 2004-4	NCHET 2004-4 M1	64352VJJ1	New Century Home Equity Loan Trust 2004-4	Deutsche Bank Trust (Indenture)	\$13,543,000	5/29/2007	\$100.44	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
	The Prudential Insurance Company of America	FBRSI 2005-5	FBRSI 2005-5-M1	30246QCP6	FBR Securitization Trust 2005-5	Deutsche Bank Trust (Indenture)	\$4,000,000	10/18/2007	\$95.56	Lehman Brothers Inc	Production forthcoming	N/A	N/A
	The Prudential Insurance Company of America	NCHET 2004-4	NCHET 2004-4-M1	64352VJJ1	New Century Home Equity Loan Trust 2004-4	Deutsche Bank Trust (Indenture)	\$7,331,000	5/29/2007	\$100.44	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
	The Prudential Insurance Company of America	NCHET 2004-4	NCHET 2004-4-M1	64352VJJ1	New Century Home Equity Loan Trust 2004-4	Deutsche Bank Trust (Indenture)	\$4,203,000	5/29/2007	\$100.44	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
	The Prudential Insurance Company of America	NCHET 2004-4	NCHET 2004-4-M1	64352VJJ1	New Century Home Equity Loan Trust 2004-4	Deutsche Bank Trust (Indenture)	\$884,000	5/29/2007	\$100.44	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
	The Prudential Insurance Company of America	NCHET 2004-4	NCHET 2004-4-M1	64352VJJ1	New Century Home Equity Loan Trust 2004-4	Deutsche Bank Trust (Indenture)	\$6,193,000	5/29/2007	\$100.44	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
	The Prudential Insurance Company of America	NCHET 2004-4	NCHET 2004-4-M1	64352VJJ1	New Century Home Equity Loan Trust 2004-4	Deutsche Bank Trust (Indenture)	\$2,578,000	5/29/2007	\$100.44	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
	The Prudential Insurance Company of America	SAST 2004-2	SAST 2004-2-MV1	805564QK0	Saxon Asset Securities Trust 2004-2	Deutsche Bank Trust (Indenture)	\$5,000,000	7/15/2004	\$100.00	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A

APPENDIX 2 - SEALINK

	Plaintiff Fund	Trust	Tranche Purchased	CUSIP	Trust Name	Trustee	Original Principal	Current Principal	Date of Purchase	Purchase Price	Purchase Counterparty	Source	Date of Sale (if any)	Sale Price (if any)
<sup>1</sup>	Sealink Funding Limited	AABST 2006-1	AABST 2006-1 A2	00764SAB0	Aegis Asset Backed Securities Trust 2006-1	Deutsche Bank Trust (Indenture)	\$63,920,000	\$39,847,450	6/11/2008	\$100.00	Castleview I	SEA1_001_1_00010691 and SEA1_001_1_00009955	N/A	N/A
<sup>2</sup>	Sealink Funding Limited	AHM 2006-3	AHM 2006-3 11A2	026929AB5	American Home Mortgage Investment Trust 2006-3	Deutsche Bank Trust (Indenture)	\$50,000,000	\$8,253,168	6/12/2008	\$100.00	Sachsen	SEA1_001_1_00004170 and SEA1_001_1_00009955	N/A	N/A
<sup>3</sup>	Sealink Funding Limited	IMM 2005-7	IMM 2005-7 A1	45254NQX8	Impac CMB Trust Series 2005-7	Deutsche Bank Trust (Indenture)	\$75,000,000	\$16,529,215	6/12/2008	\$100.00	Castleview II	SEA1_001_1_00004170 and SEA1_001_1_00014477	N/A	N/A
<sup>4</sup>	Sealink Funding Limited	INABS 2007-H1	INABS 2007-H1 A1	45669DAA6	Home Equity Mortgage Loan Asset-Backed Trust, Series INABS 2007-H1	Deutsche Bank Trust (Indenture)	\$80,000,000	\$13,191,000	6/11/2008	\$100.00	Castleview I	SEA1_001_1_00010691 and SEA1_001_1_00014477	N/A	N/A
<sup>5</sup>	Sealink Funding Limited	MHL 2005-5	MHL 2005-5 A1	61915RAU0	MortgageIT Trust 2005-5	Deutsche Bank Trust (Indenture)	\$65,000,000	\$18,782,182	6/12/2008	\$100.00	Castleview II	SEA1_001_1_00010691 and SEA1_001_1_00014477	N/A	N/A

**APPENDIX 3 - PIMCO**

	Plaintiff Fund	Trust	Tranche Purchased	CUSIP	Trust Name	Original Principal	Date of Purchase	Purchase Price	Purchase Counterparty	Source	Date of Sale (if any)	Sale Price (if any)
1	PIMCO Global Credit Opportunity Master Fund LDC	IMM 2004-10	IMM 2004-10 4M1	45254NLW5	Impac CMB Trust Series 2004-10	\$1,480,000	8/24/2010	\$74.56	Morgan Keegan & Co.	Production forthcoming	N/A	N/A
2	PIMCO Funds: PIMCO Income Fund	ACCR 2004-1	ACCR 2004-1 A2	004375AV3	Accredited Mortgage Loan Trust 2004-1	\$11,800,000	10/20/2010	\$69.50	Account No. 4671	Production forthcoming	N/A	N/A
3	PIMCO Funds: PIMCO Income Fund	ACCR 2004-1	ACCR 2004-1 A2	004375AV3	Accredited Mortgage Loan Trust 2004-1	\$11,879,000	4/24/2012	\$72.25	Mesirow Financial Inc.	Production forthcoming	N/A	N/A
4	PIMCO Funds: PIMCO Total Return Fund	ACCR 2004-4	ACCR 2004-4 M1	004375CG4	Accredited Mortgage Loan Trust 2004-4	\$7,500,000	1/25/2016	\$92.00	R.W. Baird	Production forthcoming	N/A	N/A
5	PIMCO Funds: PIMCO Low Duration Fund	ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	Accredited Mortgage Loan Trust 2005-1	\$13,375,000	5/9/2012	\$89.94	Sandler, O'Neill & Partners	Production forthcoming	N/A	N/A
6	PIMCO Funds: PIMCO Low Duration Fund II	ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	Accredited Mortgage Loan Trust 2005-1	\$10,920,000	8/15/2012	\$96.70	Goldman Sachs & Co.	Production forthcoming	N/A	N/A
7	PIMCO Cayman Trust: PIMCO Cayman U.S. Bond Fund	ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	Accredited Mortgage Loan Trust 2005-1	\$700,000	8/15/2012	\$96.70	Goldman Sachs & Co.	Production forthcoming	N/A	N/A
8	PIMCO Funds: Global Investors Series plc, Global Investment Grade Credit Fund	ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	Accredited Mortgage Loan Trust 2005-1	\$1,800,000	10/2/2012	\$94.63	Account No. 6072	Production forthcoming	N/A	N/A
9	PIMCO Cayman SPC Limited: PIMCO Cayman Japan CorePLUS Segregated Portfolio	ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	Accredited Mortgage Loan Trust 2005-1	\$1,600,000	8/15/2012	\$96.70	Goldman Sachs & Co.	Production forthcoming	N/A	N/A
10	PIMCO Cayman SPC Limited: PIMCO Cayman Japan Low Duration Segregated Portfolio	ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	Accredited Mortgage Loan Trust 2005-1	\$100,000	8/15/2012	\$96.70	Goldman Sachs & Co.	Production forthcoming	N/A	N/A
11	PIMCO Funds: PIMCO Income Fund	ACCR 2005-1	ACCR 2005-1 M1	004375CT6	Accredited Mortgage Loan Trust 2005-1	\$7,000,000	8/15/2012	\$78.25	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
12	PIMCO Funds: Private Account Portfolio Series Asset-Backed Securities Portfolio	ACCR 2005-1	ACCR 2005-1 M3	004375CV1	Accredited Mortgage Loan Trust 2005-1	\$5,999,862	4/22/2015	\$84.13	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
13	PIMCO Dynamic Credit Income Fund	ACCR 2005-2	ACCR 2005-2 M4	004375DG3	Accredited Mortgage Loan Trust 2005-2	\$9,000,000	8/6/2014	\$78.00	Nomura Securities International Inc.	Production forthcoming	N/A	N/A
14	PIMCO Bermuda Trust II: PIMCO Bermuda Income Fund (M)	ACCR 2005-2	ACCR 2005-2 M5	004375DH1	Accredited Mortgage Loan Trust 2005-2	\$1,500,000	10/13/2015	\$70.89	Alpha Capital Markets LP	Production forthcoming	N/A	N/A
15	PIMCO Bermuda Trust II: PIMCO Bermuda Income Fund (M)	ACCR 2005-2	ACCR 2005-2 M5	004375DH1	Accredited Mortgage Loan Trust 2005-2	\$5,500,000	10/8/2015	\$70.42	Alpha Capital Markets LP	Production forthcoming	N/A	N/A
16	PIMCO Bermuda Trust II: PIMCO Bermuda Income Fund (M)	ACCR 2005-2	ACCR 2005-2 M5	004375DH1	Accredited Mortgage Loan Trust 2005-2	\$8,621,000	8/19/2015	\$73.25	Alpha Capital Markets LP	Production forthcoming	N/A	N/A
17	PIMCO Funds: PIMCO Total Return Fund	ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6	Accredited Mortgage Loan Trust 2005-4	\$3,000,000	2/14/2014	\$92.31	CRT Capital Group LLC	Production forthcoming	N/A	N/A
18	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6	Accredited Mortgage Loan Trust 2005-4	\$1,000,000	11/13/2012	\$91.63	Barclays Capital Inc.	Production forthcoming	N/A	N/A
19	PIMCO Funds: Global Investors Series plc, Income Fund	ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6	Accredited Mortgage Loan Trust 2005-4	\$4,360,000	5/3/2013	\$92.81	Stifel, Nicolaus & Co., Inc.	Production forthcoming	N/A	N/A
20	PIMCO Funds: PIMCO Income Fund	ACCR 2006-1	ACCR 2006-1 A3	004375EW7	Accredited Mortgage Loan Trust 2006-1	\$3,050,000	11/18/2011	\$80.67	Account No. 4673	Production forthcoming	N/A	N/A
21	PIMCO Funds: Global Investors Series plc, Total Return Bond Fund	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	Accredited Mortgage Loan Trust 2006-1	\$11,000,000	1/31/2013	\$67.56	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
22	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	Accredited Mortgage Loan Trust 2006-1	\$2,700,000	1/24/2013	\$69.94	Barclays Capital Inc.	Production forthcoming	N/A	N/A
23	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	Accredited Mortgage Loan Trust 2006-1	\$1,000,000	1/31/2013	\$67.56	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
24	PIMCO Offshore Funds - PIMCO Absolute Return Strategy IV eFund	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	Accredited Mortgage Loan Trust 2006-1	\$2,168,000	1/24/2013	\$69.94	Barclays Capital Inc.	Production forthcoming	N/A	N/A

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25	PIMCO Offshore Funds - PIMCO Absolute Return Strategy IV eFund	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	Accredited Mortgage Loan Trust 2006-1	\$1,000,000	1/31/2013	\$67.56	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
26	PIMCO Funds: PIMCO Unconstrained Bond Fund	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	Accredited Mortgage Loan Trust 2006-1	\$7,000,000	1/24/2013	\$69.94	Barclays Capital Inc.	Production forthcoming	N/A	N/A
27	PIMCO Funds: PIMCO Unconstrained Bond Fund	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	Accredited Mortgage Loan Trust 2006-1	\$3,500,000	1/31/2013	\$67.56	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
28	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	Accredited Mortgage Loan Trust 2006-1	\$1,500,000	1/31/2013	\$67.56	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
29	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	Accredited Mortgage Loan Trust 2006-1	\$3,000,000	1/24/2013	\$69.94	Barclays Capital Inc.	Production forthcoming	N/A	N/A
30	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	Accredited Mortgage Loan Trust 2006-1	\$700,000	1/31/2013	\$67.56	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
31	PIMCO Variable Insurance Trust: PIMCO Global Advantage Strategy Bond Portfolio	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	Accredited Mortgage Loan Trust 2006-1	\$300,000	1/31/2013	\$67.56	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
32	PIMCO Variable Insurance Trust: PIMCO Total Return Portfolio	ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	Accredited Mortgage Loan Trust 2006-2	\$10,000,000	4/17/2013	\$73.47	Barclays Capital Inc.	Production forthcoming	N/A	N/A
33	Fixed Income SHares: Series M	ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	Accredited Mortgage Loan Trust 2006-2	\$200,000	6/30/2014	\$82.81	Nomura Securities International Inc.	Production forthcoming	N/A	N/A
34	Fixed Income SHares: Series M	ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	Accredited Mortgage Loan Trust 2006-2	\$200,000	6/3/2014	\$80.94	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
35	Fixed Income SHares: Series M	ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	Accredited Mortgage Loan Trust 2006-2	\$700,000	4/8/2014	\$78.25	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
36	PIMCO Absolute Return Strategy IV Master Fund LDC	ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	Accredited Mortgage Loan Trust 2006-2	\$2,900,000	4/8/2014	\$78.25	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
37	PIMCO Dynamic Credit Income Fund	ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	Accredited Mortgage Loan Trust 2006-2	\$3,900,000	6/30/2014	\$82.81	Nomura Securities International Inc.	Production forthcoming	1/9/2015	\$83.25
38	PIMCO Dynamic Credit Income Fund	ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	Accredited Mortgage Loan Trust 2006-2	\$12,300,000	4/11/2014	\$78.25	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	1/9/2015	\$83.25
39	PIMCO ETF Trust: PIMCO Diversified Income Active Exchange-Traded Fund	ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	Accredited Mortgage Loan Trust 2006-2	\$400,000	5/9/2014	\$80.75	Barclays Capital Inc.	Production forthcoming	N/A	
40	PIMCO Bermuda Trust II: PIMCO Bermuda Income Fund (M)	ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	Accredited Mortgage Loan Trust 2006-2	\$3,800,000	6/3/2014	\$80.94	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	1/9/2015	\$83.25
41	PIMCO Bermuda Trust II: PIMCO Bermuda Income Fund (M)	ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	Accredited Mortgage Loan Trust 2006-2	\$8,800,000	5/9/2014	\$80.75	Barclays Capital Inc.	Production forthcoming	1/9/2015	\$83.25
42	PIMCO Funds: PIMCO Total Return Fund	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$4,200,000	1/16/2013	\$91.69	J.P. Morgan Securities LLC.	Production forthcoming	N/A	N/A
43	PIMCO Funds: PIMCO Low Duration Fund	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$10,000,000	1/11/2013	\$89.63	Barclays Capital Inc.	Production forthcoming	N/A	N/A
44	PIMCO Variable Insurance Trust: PIMCO Total Return Portfolio	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$8,000,000	2/12/2013	\$90.13	Barclays Capital Inc.	Production forthcoming	N/A	N/A
45	Fixed Income SHares: Series M	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$400,000	5/6/2014	\$94.69	Wells Fargo Securities, LLC	Production forthcoming	N/A	N/A
46	Fixed Income SHares: Series M	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$2,000,000	9/8/2014	\$94.00	Account No. 744	Production forthcoming	N/A	N/A
47	Fixed Income SHares: Series M	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$4,000,000	9/8/2014	\$94.00	Account No. 724	Production forthcoming	N/A	N/A
48	PIMCO Funds: Private Account Portfolio Series Asset-Backed Securities Portfolio	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$16,080,000	8/15/2014	\$94.81	Wells Fargo Securities, LLC	Production forthcoming	N/A	N/A
49	PIMCO Funds: Private Account Portfolio Series Asset-Backed Securities Portfolio	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$12,150,000	9/18/2014	\$95.38	Nomura Securities International Inc.	Production forthcoming	N/A	N/A
50	PIMCO Funds: PIMCO StocksPLUS® AR Short Strategy Fund	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$10,000,000	3/13/2013	\$90.73	Wells Fargo Securities, LLC	Production forthcoming	N/A	N/A

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51	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$2,000,000	2/12/2013	\$90.13	Barclays Capital Inc.	Production forthcoming	N/A	N/A
52	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$1,000,000	3/13/2013	\$90.73	Wells Fargo Securities, LLC	Production forthcoming	N/A	N/A
53	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$400,000	5/6/2014	\$94.69	Wells Fargo Securities, LLC	Production forthcoming	N/A	N/A
54	PIMCO Offshore Funds - PIMCO Absolute Return Strategy IV eFund	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$2,000,000	1/11/2013	\$89.63	Barclays Capital Inc.	Production forthcoming	N/A	N/A
55	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$2,900,000	5/6/2014	\$94.69	Wells Fargo Securities, LLC	Production forthcoming	N/A	N/A
56	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$2,000,000	1/11/2013	\$89.63	Barclays Capital Inc.	Production forthcoming	N/A	N/A
57	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$400,000	1/16/2013	\$91.69	J.P. Morgan Securities LLC.	Production forthcoming	N/A	N/A
58	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$1,000,000	2/12/2013	\$90.13	Barclays Capital Inc.	Production forthcoming	N/A	N/A
59	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$1,000,000	3/13/2013	\$90.73	Wells Fargo Securities, LLC	Production forthcoming	N/A	N/A
60	PIMCO Variable Insurance Trust: PIMCO Global Advantage Strategy Bond Portfolio	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$200,000	1/16/2013	\$91.69	J.P. Morgan Securities LLC.	Production forthcoming	N/A	N/A
61	PIMCO Cayman SPC Limited: PIMCO Cayman Unconstrained Bond Segregated Portfolio	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$1,000,000	11/5/2015	\$95.75	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
62	PIMCO Funds: PIMCO Mortgage Opportunities Fund	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$2,750,000	12/19/2013	\$92.56	Barclays Capital Inc.	Production forthcoming	N/A	N/A
63	PIMCO Funds: Global Investors Series plc, Income Fund	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$1,450,000	3/13/2015	\$95.63	Nomura Securities International Inc.	Production forthcoming	N/A	N/A
64	PIMCO Funds: Global Investors Series plc, Income Fund	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Accredited Mortgage Loan Trust 2007-1	\$8,300,000	5/6/2014	\$94.69	Wells Fargo Securities, LLC	Production forthcoming	N/A	N/A
65	PIMCO Funds: PIMCO Total Return Fund	AABST 2006-1	AABST 2006-1 A2	00764SAB0	Aegis Asset Backed Securities Trust 2006-1	\$20,000,000	10/2/2015	\$66.25	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
66	PIMCO Funds: Private Account Portfolio Series Asset-Backed Securities Portfolio	AHM 2005-1	AHM 2005-1 4A1	02660TDF7	American Home Mortgage Investment Trust 2005-1	\$1,590,000	7/18/2006	\$98.63	RBS Securities Inc.	Production forthcoming	N/A	N/A
67	PIMCO Funds: Private Account Portfolio Series Asset-Backed Securities Portfolio	AHM 2005-1	AHM 2005-1 4A1	02660TDF7	American Home Mortgage Investment Trust 2005-1	\$77,435,000	1/8/2013	\$91.00	Account No. 4671	Production forthcoming	N/A	N/A
68	PIMCO Funds: PIMCO Mortgage Opportunities Fund	AHM 2005-1	AHM 2005-1 4A1	02660TDF7	American Home Mortgage Investment Trust 2005-1	\$8,400,000	10/26/2012	\$82.00	Nomura Securities International Inc.	Production forthcoming	N/A	N/A
69	PIMCO Funds: PIMCO Income Fund	AHM 2005-1	AHM 2005-1 5A1	02660TDG5	American Home Mortgage Investment Trust 2005-1	\$15,126,000	11/15/2010	\$91.50	Account No. 4806	Production forthcoming	N/A	N/A
70	PIMCO Funds: PIMCO Income Fund	AHM 2005-1	AHM 2005-1 5A1	02660TDG5	American Home Mortgage Investment Trust 2005-1	\$23,225,000	5/3/2011	\$93.50	Account No. 4671	Production forthcoming	N/A	N/A
71	PIMCO Absolute Return Strategy III Master Fund LDC	AHM 2005-1	AHM 2005-1 6A	02660TDH3	American Home Mortgage Investment Trust 2005-1	\$18,700,000	3/25/2009	\$54.00	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
72	PIMCO Absolute Return Strategy V Master Fund LDC	AHM 2005-1	AHM 2005-1 6A	02660TDH3	American Home Mortgage Investment Trust 2005-1	\$6,200,000	3/25/2009	\$54.00	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
73	PIMCO Combined Alpha Strategies Master Fund LDC	AHM 2005-1	AHM 2005-1 6A	02660TDH3	American Home Mortgage Investment Trust 2005-1	\$14,200,000	3/25/2009	\$54.00	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
74	PIMCO Offshore Funds: PIMCO Offshore Funds - PIMCO Absolute Return Strategy V Alpha Fund	AHM 2005-1	AHM 2005-1 6A	02660TDH3	American Home Mortgage Investment Trust 2005-1	\$4,600,000	3/25/2009	\$54.00	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
75	PIMCO Offshore Funds - PIMCO Absolute Return Strategy IV eFund	AHM 2005-1	AHM 2005-1 6A	02660TDH3	American Home Mortgage Investment Trust 2005-1	\$11,800,000	3/25/2009	\$54.00	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A

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76	PIMCO Absolute Return Strategy IV IDF LLC	AHM 2005-1	AHM 2005-1 6A	02660TDH3	American Home Mortgage Investment Trust 2005-1	\$1,000,000	3/25/2009	\$54.00	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
77	PIMCO Funds: PIMCO Mortgage Opportunities Fund	AHM 2005-1	AHM 2005-1 6A	02660TDH3	American Home Mortgage Investment Trust 2005-1	\$580,000	12/7/2012	\$91.00	Cambridge International Securities	Production forthcoming	N/A	N/A
78	PIMCO Dynamic Income Fund	AHM 2005-2	AHM 2005-2 1A1	02660TEK5	American Home Mortgage Investment Trust 2005-2	\$49,903,000	5/31/2012	\$61.63	Mizuho Securities Co. Ltd	Production forthcoming	N/A	N/A
79	PIMCO Funds: PIMCO Short-Term Fund	AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	American Home Mortgage Investment Trust 2005-2	\$3,079,000	9/23/2008	\$74.73	UBS Securities LLC	Production forthcoming	N/A	N/A
80	PIMCO Funds: PIMCO Real Return Fund	AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	American Home Mortgage Investment Trust 2005-2	\$8,700,000	6/14/2011	\$83.00	Account No. 91	Production forthcoming	N/A	N/A
81	PIMCO Funds: Global Investors Series plc, Euro Bond Fund	AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	American Home Mortgage Investment Trust 2005-2	\$588,000	9/23/2008	\$74.73	UBS Securities LLC	Production forthcoming	N/A	N/A
82	PIMCO Variable Insurance Trust: PIMCO Foreign Bond Portfolio (U.S. Dollar Hedged)	AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	American Home Mortgage Investment Trust 2005-2	\$400,000	9/23/2008	\$74.73	UBS Securities LLC	Production forthcoming	N/A	N/A
83	PIMCO Global Credit Opportunity Master Fund LDC	SAST 2005-1	SAST 2005-1 M2	805564RN3	Saxon Asset Securities Trust 2005-1	\$1,500,000	11/19/2015	\$67.48	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
84	PIMCO Global Credit Opportunity Master Fund LDC	SAST 2005-1	SAST 2005-1 M2	805564RN3	Saxon Asset Securities Trust 2005-1	\$13,125,000	6/19/2014	\$72.63	Goldman Sachs & Co.	Production forthcoming	N/A	N/A
85	PIMCO Variable Insurance Trust: PIMCO Real Return Portfolio	AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	American Home Mortgage Investment Trust 2005-2	\$2,236,000	9/23/2008	\$74.73	UBS Securities LLC	Production forthcoming	N/A	N/A
86	PIMCO Variable Insurance Trust: PIMCO Emerging Markets Bond Portfolio	AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	American Home Mortgage Investment Trust 2005-2	\$75,000	9/23/2008	\$74.73	UBS Securities LLC	Production forthcoming	N/A	N/A
87	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	American Home Mortgage Investment Trust 2005-2	\$200,000	9/23/2008	\$74.73	UBS Securities LLC	Production forthcoming	N/A	N/A
88	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	American Home Mortgage Investment Trust 2005-2	\$150,000	4/6/2010	\$75.00	Account No. 6310	Production forthcoming	N/A	N/A
89	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	American Home Mortgage Investment Trust 2005-2	\$25,000	11/17/2010	\$85.00	Account No. 6942	Production forthcoming	N/A	N/A
90	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	American Home Mortgage Investment Trust 2005-2	\$25,000	11/17/2010	\$85.00	Account No. 6943	Production forthcoming	N/A	N/A
91	PIMCO Funds: Global Investors Series plc, Emerging Local Bond Fund	AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	American Home Mortgage Investment Trust 2005-2	\$125,000	9/23/2008	\$74.73	UBS Securities LLC	Production forthcoming	N/A	N/A
92	PIMCO Funds: PIMCO Unconstrained Bond Fund	AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	American Home Mortgage Investment Trust 2005-2	\$4,265,000	12/10/2008	\$43.25	The Seaport Group	Production forthcoming	N/A	N/A
93	PIMCO Funds: PIMCO CommoditiesPLUS® Strategy Fund	AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	American Home Mortgage Investment Trust 2005-2	\$50,000	12/3/2014	\$93.06	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
94	PIMCO Funds: Private Account Portfolio Series Asset-Backed Securities Portfolio	AHM 2005-2	AHM 2005-2 6A	02660TEV1	American Home Mortgage Investment Trust 2005-2	\$165,000	6/28/2006	\$99.75	Bear Stearns & Co. Inc.	Production forthcoming	N/A	N/A
95	PIMCO Funds: PIMCO Total Return Fund	AHM 2005-2	AHM 2005-2 4A2	02660TFG3	American Home Mortgage Investment Trust 2005-2	\$6,500,000	4/26/2012	\$82.50	Account No. 6150	Production forthcoming	N/A	N/A
96	PIMCO Funds: PIMCO Total Return Fund	AHM 2005-2	AHM 2005-2 4A2	02660TFG3	American Home Mortgage Investment Trust 2005-2	\$3,000,000	6/6/2012	\$78.06	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
97	PIMCO Funds: PIMCO Total Return Fund	AHM 2005-2	AHM 2005-2 4A2	02660TFG3	American Home Mortgage Investment Trust 2005-2	\$21,900,000	6/6/2012	\$81.56	Barclays Capital Inc.	Production forthcoming	N/A	N/A
98	PIMCO Absolute Return Strategy IV Master Fund LDC	AHM 2005-2	AHM 2005-2 4A2	02660TFG3	American Home Mortgage Investment Trust 2005-2	\$3,000,000	4/26/2011	\$81.63	RBS Securities Inc.	Production forthcoming	N/A	N/A
99	PIMCO Funds: PIMCO Commodity Real Return Strategy Fund®	AHM 2005-2	AHM 2005-2 4A2	02660TFG3	American Home Mortgage Investment Trust 2005-2	\$6,000,000	4/26/2011	\$81.63	RBS Securities Inc.	Production forthcoming	N/A	N/A
100	PIMCO Funds: PIMCO International StocksPLUS® AR Strategy Fund (U.S. Dollar Hedged)	AHM 2005-2	AHM 2005-2 4A2	02660TFG3	American Home Mortgage Investment Trust 2005-2	\$1,900,000	4/26/2011	\$81.63	RBS Securities Inc.	Production forthcoming	N/A	N/A

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101	PIMCO Funds: PIMCO Foreign Bond Fund (Unhedged)	AHM 2005-2	AHM 2005-2 4A2	02660TFG3	American Home Mortgage Investment Trust 2005-2	\$3,000,000	4/26/2011	\$81.63	RBS Securities Inc.	Production forthcoming	N/A	N/A
102	PIMCO ETF Trust: PIMCO Total Return Active Exchange-Traded Fund	AHM 2005-2	AHM 2005-2 4A2	02660TFG3	American Home Mortgage Investment Trust 2005-2	\$340,000	3/2/2012	\$71.50	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
103	PIMCO Funds: PIMCO Total Return Fund	AHM 2005-3	AHM 2005-3 2A3	02660TFZ1	American Home Mortgage Investment Trust 2005-3	\$600,000	10/10/2008	\$65.59	State Street	Production forthcoming	N/A	N/A
104	PIMCO Funds: Global Investors Series plc, Global Bond Fund	AHM 2005-3	AHM 2005-3 2A3	02660TFZ1	American Home Mortgage Investment Trust 2005-3	\$3,800,000	4/23/2008	\$78.88	Morgan Keegan & Co.	Production forthcoming	N/A	N/A
105	PIMCO Funds: Private Account Portfolio Series Asset-Backed Securities Portfolio	AHM 2005-3	AHM 2005-3 2A3	02660TFZ1	American Home Mortgage Investment Trust 2005-3	\$25,000,000	8/12/2015	\$100.00	Account No. 742	Production forthcoming	N/A	N/A
106	PIMCO Combined Alpha Strategies Master Fund LDC	AHM 2005-3	AHM 2005-3 2A3	02660TFZ1	American Home Mortgage Investment Trust 2005-3	\$1,600,000	4/23/2008	\$78.88	Morgan Keegan & Co.	Production forthcoming	N/A	N/A
107	PIMCO Funds: PIMCO Emerging Markets Currency Fund	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	American Home Mortgage Investment Trust 2006-1	\$15,000,000	4/30/2013	\$72.58	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
108	PIMCO Funds: PIMCO Mortgage Opportunities Fund	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	American Home Mortgage Investment Trust 2006-1	\$52,184,000	11/5/2015	\$80.81	J.P. Morgan Securities LLC.	Production forthcoming	N/A	N/A
109	PIMCO Funds: PIMCO Total Return Fund	AHM 2006-1	AHM 2006-1 2A3	02660TJG9	American Home Mortgage Investment Trust 2006-1	\$10,200,000	10/24/2012	\$68.41	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
110	PIMCO Funds: PIMCO Diversified Income Fund	AHM 2006-1	AHM 2006-1 2A3	02660TJG9	American Home Mortgage Investment Trust 2006-1	\$4,100,000	10/24/2012	\$68.41	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
111	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	AHM 2006-1	AHM 2006-1 2A3	02660TJG9	American Home Mortgage Investment Trust 2006-1	\$6,005,000	10/24/2012	\$68.41	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
112	PIMCO Funds: PIMCO Income Fund	AHM 2006-1	AHM 2006-1 2A3	02660TJG9	American Home Mortgage Investment Trust 2006-1	\$600,000	2/7/2012	\$59.50	Account No. 4670	Production forthcoming	N/A	N/A
113	PIMCO Funds: PIMCO Income Fund	AHM 2006-1	AHM 2006-1 2A3	02660TJG9	American Home Mortgage Investment Trust 2006-1	\$1,600,000	11/6/2012	\$67.50	Account No. 4671	Production forthcoming	N/A	N/A
114	LVS I LLC	AHM 2006-2	AHM 2006-2 2A1C	02660YAR3	American Home Mortgage Investment Trust 2006-2	\$13,058,207	9/17/2013	\$58.13	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
115	LVS II LLC	AHM 2006-2	AHM 2006-2 2A1C	02660YAR3	American Home Mortgage Investment Trust 2006-2	\$4,363,793	9/17/2013	\$58.13	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
116	PIMCO Funds: Global Investors Series plc, Income Fund	AHM 2006-3	AHM 2006-3 11A1	026929AA7	American Home Mortgage Investment Trust 2006-3	\$12,696,211	11/10/2015	\$81.44	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
117	PIMCO Dynamic Credit Income Fund	AHM 2007-A	AHM 2007-A 13A1	026931AC9	American Home Mortgage Investment Trust 2007-A	\$18,936,500	2/12/2013	\$69.28	Barclays Capital Inc.	Production forthcoming	N/A	N/A
118	PIMCO Funds: PIMCO Income Fund	AHM 2007-1	AHM 2007-1 GA1B	026932AB9	American Home Mortgage Investment Trust 2007-1	\$5,600,000	5/10/2011	\$46.05	RBS Securities Inc.	Production forthcoming	N/A	N/A
119	PIMCO Funds: Global Investors Series plc, Income Fund	AHM 2007-1	AHM 2007-1 GA1C	026932AC7	American Home Mortgage Investment Trust 2007-1	\$7,501,300	12/2/2015	\$67.09	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
120	PIMCO Funds: PIMCO Income Fund	AMIT 2004-1	AMIT 2004-1 M5	00252FAJ0	Aames Mortgage Investment Trust 2004-1	\$1,000,000	6/2/2015	\$97.75	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
121	PIMCO Funds: PIMCO International StocksPLUS® AR Strategy Fund (U.S. Dollar Hedged)	AMIT 2004-1	AMIT 2004-1 M6	00252FAK7	Aames Mortgage Investment Trust 2004-1	\$5,000,000	3/3/2015	\$82.63	Goldman Sachs & Co.	Production forthcoming	N/A	N/A
122	Fixed Income SHares: Series M	AMIT 2005-1	AMIT 2005-1 M5	00252FBC4	Aames Mortgage Investment Trust 2005-1	\$700,000	1/10/2014	\$77.00	Goldman Sachs & Co.	Production forthcoming	N/A	N/A
123	PIMCO Funds: PIMCO Investment Grade Corporate Bond Fund	AMIT 2005-1	AMIT 2005-1 M5	00252FBC4	Aames Mortgage Investment Trust 2005-1	\$4,000,000	1/10/2014	\$77.00	Goldman Sachs & Co.	Production forthcoming	N/A	N/A
124	PIMCO Funds: PIMCO Income Fund	AMIT 2005-1	AMIT 2005-1 M5	00252FBC4	Aames Mortgage Investment Trust 2005-1	\$5,700,000	12/10/2014	\$86.00	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
125	PIMCO Funds: PIMCO Income Fund	AMIT 2005-1	AMIT 2005-1 M5	00252FBC4	Aames Mortgage Investment Trust 2005-1	\$5,100,000	1/10/2014	\$77.00	Goldman Sachs & Co.	Production forthcoming	N/A	N/A

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126	PIMCO Funds: Global Investors Series plc, Diversified Income Duration Hedged Fund	AMIT 2005-1	AMIT 2005-1 M5	00252FBC4	Aames Mortgage Investment Trust 2005-1	\$700,000	1/10/2014	\$77.00	Goldman Sachs & Co.	Production forthcoming	N/A	N/A
127	PIMCO Funds: Global Investors Series plc, US Fundamental Index® StocksPLUS® Fund	AMIT 2005-1	AMIT 2005-1 M5	00252FBC4	Aames Mortgage Investment Trust 2005-1	\$1,400,000	12/10/2014	\$86.00	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
128	PIMCO Funds: PIMCO Total Return Fund	AMIT 2005-4	AMIT 2005-4 M3	00252FCV1	Aames Mortgage Investment Trust 2005-4	\$3,100,000	4/22/2014	\$77.38	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
129	Fixed Income SHares: Series M	AMIT 2005-4	AMIT 2005-4 M3	00252FCV1	Aames Mortgage Investment Trust 2005-4	\$200,000	4/22/2014	\$77.38	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
130	PIMCO Funds: Global Investors Series plc, Diversified Income Duration Hedged Fund	AMIT 2005-4	AMIT 2005-4 M3	00252FCV1	Aames Mortgage Investment Trust 2005-4	\$200,000	4/22/2014	\$77.38	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
131	PIMCO Dynamic Credit Income Fund	AMIT 2005-2	AMIT 2005-2 M5	126673L42	Aames Mortgage Investment Trust 2005-2	\$13,204,000	2/26/2015	\$78.34	Jefferies LLC	Production forthcoming	N/A	N/A
132	PIMCO Dynamic Credit Income Fund	AMIT 2005-2	AMIT 2005-2 M5	126673L42	Aames Mortgage Investment Trust 2005-2	\$5,909,000	9/18/2014	\$76.55	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
133	PIMCO Cayman SPC Limited: PIMCO Cayman Japan Low Duration Segregated Portfolio	ECR 2005-3	ECR 2005-3 M2	29256PAF1	Encore Credit Receivables Trust 2005-3	\$600,000	7/30/2014	\$97.19	Guggenheim Securities LLC	Production forthcoming	N/A	N/A
134	PIMCO Funds: Private Account Portfolio Series Short-Term Portfolio	FBRSI 2005-5	FBRSI 2005-5 AV24	30246QCN1	FBR Securitization Trust 2005-5	\$5,000,000	5/14/2014	\$99.59	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
135	PIMCO Funds: PIMCO Real Estate Real Return Strategy Fund	FBRSI 2005-5	FBRSI 2005-5 AV24	30246QCN1	FBR Securitization Trust 2005-5	\$1,100,000	5/14/2014	\$99.59	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
136	PIMCO Funds: PIMCO Income Fund	FBRSI 2005-5	FBRSI 2005-5 M1	30246QCP6	FBR Securitization Trust 2005-5	\$10,000,000	1/13/2014	\$81.69	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
137	PIMCO Funds: PIMCO Mortgage Opportunities Fund	GMSL 2005-A	GMSL 2005-A A2	378961AQ9	Global Mortgage Securitization Ltd. 2005-A	\$45,000,000	4/30/2013	\$92.18	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
138	PIMCO Funds: PIMCO Income Fund	IMM 2004-4	IMM 2004-4 1A1	45254NHS9	Impac CMB Trust Series 2004-4	\$12,960,000	1/27/2012	\$62.00	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
139	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund	IMM 2004-4	IMM 2004-4 1A1	45254NHS9	Impac CMB Trust Series 2004-4	\$1,000,000	4/6/2010	\$70.03	Morgan Keegan & Co.	Production forthcoming	N/A	N/A
140	PIMCO Variable Insurance Trust: PIMCO Long Term U.S. Government Portfolio	IMM 2004-4	IMM 2004-4 2A2	45254NJF5	Impac CMB Trust Series 2004-4	\$1,500,000	7/8/2004	\$100.44	Countrywide	Production forthcoming	N/A	N/A
141	PIMCO Funds: PIMCO Total Return Fund	IMM 2004-7	IMM 2004-7 1A1	45254NKF3	Impac CMB Trust Series 2004-7	\$35,000,000	6/15/2011	\$79.06	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
142	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund	IMM 2004-7	IMM 2004-7 1A2	45254NKG1	Impac CMB Trust Series 2004-7	\$1,880,000	4/14/2010	\$55.09	Morgan Keegan & Co.	Production forthcoming	N/A	N/A
143	PIMCO Funds: PIMCO Worldwide Fundamental Advantage AR Strategy Fund	IMM 2004-7	IMM 2004-7 1A2	45254NKG1	Impac CMB Trust Series 2004-7	\$310,000	12/4/2012	\$76.00	Cambridge International Securities	Production forthcoming	N/A	N/A
144	PIMCO Funds: PIMCO Foreign Bond Fund (U.S. Dollar-Hedged)	IMM 2004-8	IMM 2004-8 1A	45254NKQ9	Impac CMB Trust Series 2004-8	\$34,100,000	4/30/2013	\$93.08	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
145	PIMCO Funds: PIMCO Global Bond Fund (U.S. Dollar-Hedged)	IMM 2004-8	IMM 2004-8 1A	45254NKQ9	Impac CMB Trust Series 2004-8	\$23,600,000	4/30/2013	\$93.08	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
146	PIMCO Variable Insurance Trust: PIMCO Foreign Bond Portfolio (Unhedged)	IMM 2004-8	IMM 2004-8 1A	45254NKQ9	Impac CMB Trust Series 2004-8	\$2,300,000	4/30/2013	\$93.08	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
147	PIMCO Dynamic Income Fund	IMM 2004-8	IMM 2004-8 1A	45254NKQ9	Impac CMB Trust Series 2004-8	\$10,000,000	5/30/2012	\$62.00	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
148	PIMCO Dynamic Income Fund	IMM 2004-8	IMM 2004-8 1A	45254NKQ9	Impac CMB Trust Series 2004-8	\$250,000	1/8/2013	\$73.56	Barclays Capital Inc.	Production forthcoming	N/A	N/A

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149	PIMCO Funds: Global Investors Series plc, Income Fund	IMM 2004-10	IMM 2004-10 2A	45254NLL9	Impac CMB Trust Series 2004-10	\$7,400,000	2/1/2013	\$77.28	Barclays Capital Inc.	Production forthcoming	N/A	N/A
150	PIMCO Funds: Global Investors Series plc, Income Fund	IMM 2004-10	IMM 2004-10 2A	45254NLL9	Impac CMB Trust Series 2004-10	\$1,250,000	5/23/2013	\$83.50	Mizuho Securities Co. Ltd	Production forthcoming	N/A	N/A
151	PIMCO Funds: Global Investors Series plc, Global Investment Grade Credit Fund	IMM 2004-10	IMM 2004-10 3A1	45254NLM7	Impac CMB Trust Series 2004-10	\$10,000,000	4/30/2013	\$90.08	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
152	PIMCO Funds: Private Account Portfolio Series Short-Term Portfolio	IMM 2005-5	IMM 2005-5 A1	45254NPU5	Impac CMB Trust Series 2005-5	\$17,150,000	3/5/2010	\$67.53	First Tennessee Bank N.A.	Production forthcoming	N/A	N/A
153	PIMCO Income Opportunity Fund	IMM 2005-7	IMM 2005-7 A1	45254NQX8	Impac CMB Trust Series 2005-7	\$2,000,000	8/26/2010	\$50.09	Morgan Keegan & Co.	Production forthcoming	N/A	N/A
154	PIMCO Funds: PIMCO Low Duration Fund II	IMM 2005-8	IMM 2005-8 2A	45254NRT6	Impac CMB Trust Series 2005-8	\$7,500,000	5/1/2013	\$95.75	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
155	PIMCO Funds: PIMCO Short-Term Fund	MHL 2004-2	MHL 2004-2 A1	61913PAG7	MortgageIT Trust 2004-2	\$9,170,000	4/24/2014	\$95.25	Account No. 1874	Production forthcoming	N/A	N/A
156	PIMCO Funds: PIMCO Low Duration Fund	MHL 2005-1	MHL 2005-1 1A1	61913PAP7	MortgageIT Trust 2005-1	\$10,000,000	4/18/2012	\$81.00	Barclays Capital Inc.	Production forthcoming	N/A	N/A
157	PIMCO Funds: Global Investors Series plc, High Yield Bond Fund	MHL 2005-1	MHL 2005-1 1A1	61913PAP7	MortgageIT Trust 2005-1	\$2,000,000	4/9/2009	\$55.81	J.P. Morgan Securities LLC.	Production forthcoming	N/A	N/A
158	PIMCO Funds: PIMCO Total Return Fund	MHL 2005-1	MHL 2005-1 1A2	61913PAQ5	MortgageIT Trust 2005-1	\$9,000,000	4/30/2013	\$89.08	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
159	PIMCO Funds: PIMCO Moderate Duration Fund	MHL 2005-4	MHL 2005-4 A1	61913PAZ5	MortgageIT Trust 2005-4	\$5,000,000	6/16/2016	\$90.47	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
160	PIMCO Funds: PIMCO Fundamental Advantage Absolute Return Strategy Fund	MHL 2005-4	MHL 2005-4 A1	61913PAZ5	MortgageIT Trust 2005-4	\$45,000,000	8/6/2014	\$91.97	J.P. Morgan Securities LLC.	Production forthcoming	N/A	N/A
161	PIMCO Funds: Global Investors Series plc, Income Fund	MHL 2005-4	MHL 2005-4 A1	61913PAZ5	MortgageIT Trust 2005-4	\$3,500,000	11/23/2015	\$88.50	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
162	PIMCO Funds: PIMCO Investment Grade Corporate Bond Fund	NCAMT 2006-ALT1	NCAMT 2006-ALT1 AF6	643528AF9	New Century Alternative Mortgage Loan Trust 2006-ALT1	\$3,500,000	7/31/2012	\$67.50	Barclays Capital Inc.	Production forthcoming	N/A	N/A
163	PIMCO Funds: PIMCO Total Return Fund	NCHET 2004-1	NCHET 2004-1 M1	64352VFQ9	New Century Home Equity Loan Trust 2004-1	\$3,500,000	9/22/2011	\$72.00	Account No. 7359	Production forthcoming	N/A	N/A
164	PIMCO Funds: Global Investors Series plc, Strategic Income Fund	NCHET 2004-1	NCHET 2004-1 M2	64352VFR7	New Century Home Equity Loan Trust 2004-1	\$18,000,000	2/19/2015	\$91.75	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
165	PIMCO Funds: PIMCO Income Fund	NCHET 2004-2	NCHET 2004-2 A2	64352VFX4	New Century Home Equity Loan Trust 2004-2	\$2,150,000	2/20/2008	\$73.00	Morgan Keegan & Co.	Production forthcoming	N/A	N/A
166	PIMCO Funds: PIMCO Income Fund	NCHET 2004-2	NCHET 2004-2 A2	64352VFX4	New Century Home Equity Loan Trust 2004-2	\$4,700,000	8/19/2010	\$65.06	Morgan Keegan & Co.	Production forthcoming	N/A	N/A
167	PIMCO Funds: Global Investors Series plc, Global Investment Grade Credit Fund	NCHET 2004-3	NCHET 2004-3 M1	64352VHV6	New Century Home Equity Loan Trust 2004-3	\$500,000	9/13/2010	\$70.50	Account No. 7123	Production forthcoming	N/A	N/A
168	PIMCO Cayman SPC Limited: PIMCO Cayman Unconstrained Bond Segregated Portfolio	NCHET 2004-3	NCHET 2004-3 M2	64352VHW4	New Century Home Equity Loan Trust 2004-3	\$1,200,000	6/3/2014	\$95.25	Citigroup Global Markets, Inc.	Production forthcoming	N/A	N/A
169	PIMCO Funds: PIMCO Total Return Fund	NCHET 2005-1	NCHET 2005-1 M1	64352VKA8	New Century Home Equity Loan Trust 2005-1	\$3,500,000	5/6/2013	\$94.50	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
170	PIMCO Funds: Global Investors Series plc, Global Investment Grade Credit Fund	NCHET 2005-1	NCHET 2005-1 M1	64352VKA8	New Century Home Equity Loan Trust 2005-1	\$125,000	9/13/2010	\$83.00	Account No. 7123	Production forthcoming	N/A	N/A
171	PIMCO Funds: PIMCO CommoditiesPLUS® Strategy Fund	NCHET 2005-1	NCHET 2005-1 M1	64352VKA8	New Century Home Equity Loan Trust 2005-1	\$3,500,000	5/6/2013	\$94.50	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
172	PIMCO Funds: PIMCO Low Duration Fund	NCHET 2005-1	NCHET 2005-1 M2	64352VKB6	New Century Home Equity Loan Trust 2005-1	\$12,000,000	1/7/2013	\$82.52	J.P. Morgan Securities LLC.	Production forthcoming	N/A	N/A
173	PIMCO Funds: Global Investors Series plc, Global Investment Grade Credit Fund	NCHET 2005-1	NCHET 2005-1 M2	64352VKB6	New Century Home Equity Loan Trust 2005-1	\$3,200,000	1/7/2013	\$82.52	J.P. Morgan Securities LLC.	Production forthcoming	N/A	N/A

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174	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	NCHET 2005-1	NCHET 2005-1 M2	64352VKB6	New Century Home Equity Loan Trust 2005-1	\$1,000,000	1/7/2013	\$82.52	J.P. Morgan Securities LLC.	Production forthcoming	N/A	N/A
175	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund	NCHET 2005-1	NCHET 2005-1 M2	64352VKB6	New Century Home Equity Loan Trust 2005-1	\$3,310,000	1/7/2013	\$82.52	J.P. Morgan Securities LLC.	Production forthcoming	N/A	N/A
176	PIMCO Funds: Global Investors Series plc, Income Fund	NCHET 2005-1	NCHET 2005-1 M2	64352VKB6	New Century Home Equity Loan Trust 2005-1	\$1,100,000	1/7/2013	\$82.52	J.P. Morgan Securities LLC.	Production forthcoming	N/A	N/A
177	PIMCO Funds: Global Investors Series plc, Strategic Income Fund	NCHET 2005-1	NCHET 2005-1 M3	64352VKC4	New Century Home Equity Loan Trust 2005-1	\$532,777	6/27/2014	\$74.88	Barclays Capital Inc.	Production forthcoming	N/A	N/A
178	Fixed Income SHares: Series M	NCHET 2005-2	NCHET 2005-2 M2	64352VKU4	New Century Home Equity Loan Trust 2005-2	\$1,000,000	5/16/2013	\$91.33	Barclays Capital Inc.	Production forthcoming	N/A	N/A
179	PIMCO Funds: PIMCO CommoditiesPLUS® Strategy Fund	NCHET 2005-2	NCHET 2005-2 M2	64352VKU4	New Century Home Equity Loan Trust 2005-2	\$2,000,000	5/16/2013	\$91.33	Barclays Capital Inc.	Production forthcoming	N/A	N/A
180	PIMCO Funds: Private Account Portfolio Series Short-Term Portfolio	NCHET 2005-3	NCHET 2005-3 M2	64352VLK5	New Century Home Equity Loan Trust 2005-3	\$532,777	8/1/2014	\$96.31	Guggenheim Securities LLC	Production forthcoming	N/A	N/A
181	PIMCO Funds: Global Investors Series plc, Global Investment Grade Credit Fund	NCHET 2005-3	NCHET 2005-3 M2	64352VLK5	New Century Home Equity Loan Trust 2005-3	\$608,266	2/6/2013	\$93.31	J.P. Morgan Securities LLC.	Production forthcoming	N/A	N/A
182	PIMCO Funds: PIMCO CommoditiesPLUS® Strategy Fund	NCHET 2005-3	NCHET 2005-3 M2	64352VLK5	New Century Home Equity Loan Trust 2005-3	\$600,000	2/6/2013	\$93.31	J.P. Morgan Securities LLC.	Production forthcoming	N/A	N/A
183	PIMCO Funds: Global Investors Series plc, Total Return Bond Fund	NCHET 2005-3	NCHET 2005-3 M3	64352VLL3	New Century Home Equity Loan Trust 2005-3	\$6,000,000	3/15/2013	\$79.75	J.P. Morgan Securities LLC.	Production forthcoming	N/A	N/A
184	PIMCO Funds: PIMCO Floating Income Fund	NCHET 2005-3	NCHET 2005-3 M3	64352VLL3	New Century Home Equity Loan Trust 2005-3	\$1,000,000	3/15/2013	\$79.75	J.P. Morgan Securities LLC.	Production forthcoming	2/4/2016	\$90.00
185	PIMCO Funds: PIMCO Income Fund	NCHET 2005-3	NCHET 2005-3 M3	64352VLL3	New Century Home Equity Loan Trust 2005-3	\$661,004	4/4/2013	\$81.00	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
186	PIMCO Funds: PIMCO Income Fund	NCHET 2005-3	NCHET 2005-3 M3	64352VLL3	New Century Home Equity Loan Trust 2005-3	\$175,000	4/11/2013	\$80.00	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
187	PIMCO Offshore Funds - PIMCO Absolute Return Strategy IV eFund	NCHET 2005-3	NCHET 2005-3 M3	64352VLL3	New Century Home Equity Loan Trust 2005-3	\$2,000,000	3/15/2013	\$79.75	J.P. Morgan Securities LLC.	Production forthcoming	N/A	N/A
188	PIMCO Funds: Global Investors Series plc, Total Return Bond Fund	NCHET 2005-4	NCHET 2005-4 M2	64352VMV0	New Century Home Equity Loan Trust 2005-4	\$10,500,000	5/9/2013	\$86.94	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
189	PIMCO Funds: Global Investors Series plc, Global Investment Grade Credit Fund	NCHET 2005-4	NCHET 2005-4 M2	64352VMV0	New Century Home Equity Loan Trust 2005-4	\$3,600,000	9/13/2012	\$68.50	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
190	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	NCHET 2005-4	NCHET 2005-4 M2	64352VMV0	New Century Home Equity Loan Trust 2005-4	\$1,000,000	9/13/2012	\$68.50	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
191	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	NCHET 2005-4	NCHET 2005-4 M2	64352VMV0	New Century Home Equity Loan Trust 2005-4	\$400,000	2/7/2014	\$86.13	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
192	PIMCO Funds: PIMCO Unconstrained Bond Fund	NCHET 2005-4	NCHET 2005-4 M2	64352VMV0	New Century Home Equity Loan Trust 2005-4	\$3,400,000	9/13/2012	\$68.50	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
193	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund	NCHET 2005-4	NCHET 2005-4 M2	64352VMV0	New Century Home Equity Loan Trust 2005-4	\$1,000,000	9/13/2012	\$68.50	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
194	PIMCO Funds: PIMCO Short-Term Fund	NCHET 2006-1	NCHET 2006-1 A2B	64352VQR5	New Century Home Equity Loan Trust 2006-1	\$1,600,000	8/27/2007	\$98.28	Bear Stearns & Co. Inc.	Production forthcoming	N/A	N/A
195	PIMCO Funds: Private Account Portfolio Series U.S. Government Sector Portfolio	NCHET 2006-1	NCHET 2006-1 A2B	64352VQR5	New Century Home Equity Loan Trust 2006-1	\$2,700,000	1/3/2007	\$100.06	Bear Stearns & Co. Inc.	Production forthcoming	N/A	N/A
196	PIMCO Funds: Private Account Portfolio Series Asset-Backed Securities Portfolio	NCHET 2006-1	NCHET 2006-1 A2B	64352VQR5	New Century Home Equity Loan Trust 2006-1	\$1,300,000	3/24/2008	\$82.54	State Street	Production forthcoming	N/A	N/A
197	PIMCO Funds: PIMCO Emerging Markets Currency Fund	NCHET 2006-1	NCHET 2006-1 A2B	64352VQR5	New Century Home Equity Loan Trust 2006-1	\$1,400,000	1/3/2007	\$100.06	Bear Stearns & Co. Inc.	Production forthcoming	N/A	N/A
198	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	NCHET 2006-1	NCHET 2006-1 A2B	64352VQR5	New Century Home Equity Loan Trust 2006-1	\$100,000	12/5/2012	\$53.38	Barclays Capital Inc.	Production forthcoming	N/A	N/A
199	PIMCO Funds: PIMCO Income Fund	NCHET 2006-1	NCHET 2006-1 A2B	64352VQR5	New Century Home Equity Loan Trust 2006-1	\$2,800,000	3/3/2011	\$74.25	Account No. 4673	Production forthcoming	N/A	N/A

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200	PIMCO Funds: PIMCO Low Volatility RAFI®-PLUS AR Fund	NCHET 2006-2	NCHET 2006-2 A2C	64360YAC9	New Century Home Equity Loan Trust 2006-2	\$17,000,000	10/28/2014	\$56.45	Goldman Sachs & Co.	Production forthcoming	3/8/2016	\$52.50
201	PIMCO Funds: Private Account Portfolio Series Asset-Backed Securities Portfolio	SAST 2004-1	SAST 2004-1 A	805564PL9	Saxon Asset Securities Trust 2004-1	\$1,750,000	5/27/2009	\$31.97	RBS Securities Inc.	Production forthcoming	N/A	N/A
202	PIMCO Funds: Private Account Portfolio Series Asset-Backed Securities Portfolio	SAST 2004-1	SAST 2004-1 A	805564PL9	Saxon Asset Securities Trust 2004-1	\$35,000,000	8/23/2013	\$74.00	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
203	PIMCO Funds: PIMCO Low Duration Fund	SAST 2004-1	SAST 2004-1 M1	805564PN5	Saxon Asset Securities Trust 2004-1	\$11,000,000	1/22/2013	\$89.50	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
204	PIMCO Funds: PIMCO Investment Grade Corporate Bond Fund	SAST 2004-1	SAST 2004-1 M1	805564PN5	Saxon Asset Securities Trust 2004-1	\$4,300,000	1/22/2013	\$89.50	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
205	PIMCO Funds: PIMCO Real Estate Real Return Strategy Fund	SAST 2004-1	SAST 2004-1 M1	805564PN5	Saxon Asset Securities Trust 2004-1	\$2,900,000	1/22/2013	\$89.50	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
206	PIMCO Funds: PIMCO Unconstrained Bond Fund	SAST 2004-1	SAST 2004-1 M1	805564PN5	Saxon Asset Securities Trust 2004-1	\$4,000,000	1/22/2013	\$89.50	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
207	PIMCO Funds: PIMCO Long-Term Credit Fund	SAST 2004-1	SAST 2004-1 M1	805564PN5	Saxon Asset Securities Trust 2004-1	\$4,000,000	2/26/2014	\$89.73	Barclays Capital Inc.	Production forthcoming	N/A	N/A
208	PIMCO Funds: PIMCO Inflation Response Multi-Asset Fund	SAST 2004-1	SAST 2004-1 M1	805564PN5	Saxon Asset Securities Trust 2004-1	\$800,000	1/22/2013	\$89.50	Morgan Stanley & Co. LLC.	Production forthcoming	N/A	N/A
209	PIMCO Bermuda Trust II: PIMCO Bermuda Income Fund (M)	SAST 2004-1	SAST 2004-1 M1	805564PN5	Saxon Asset Securities Trust 2004-1	\$4,740,000	4/15/2015	\$90.75	Credit Suisse Securities (USA) LLC	Production forthcoming	N/A	N/A
210	PIMCO Funds: Private Account Portfolio Series Mortgage Portfolio	SAST 2004-3	SAST 2004-3 A1A	805564QR5	Saxon Asset Securities Trust 2004-3	\$16,000,000	1/26/2005	\$100.23	RBS Securities Inc.	Production forthcoming	N/A	N/A
211	PIMCO Funds: Private Account Portfolio Series Mortgage Portfolio	SAST 2004-3	SAST 2004-3 A1A	805564QR5	Saxon Asset Securities Trust 2004-3	\$4,000,000	3/14/2008	\$89.28	Goldman Sachs & Co.	Production forthcoming	N/A	N/A
212	PIMCO Income Opportunity Fund	SAST 2004-3	SAST 2004-3 M2	805564QW4	Saxon Asset Securities Trust 2004-3	\$5,000,000	1/16/2014	\$77.00	Deutsche Bank Securities Inc.	Production forthcoming	N/A	N/A
213	PIMCO Funds: PIMCO Credit Absolute Return Fund	SAST 2004-3	SAST 2004-3 M2	805564QW4	Saxon Asset Securities Trust 2004-3	\$8,000,000	12/20/2013	\$76.00	Deutsche Bank Securities Inc.	Production forthcoming	N/A	N/A
214	PIMCO Funds: Global Investors Series plc, PIMCO Credit Absolute Return Fund	SAST 2004-3	SAST 2004-3 M2	805564QW4	Saxon Asset Securities Trust 2004-3	\$5,800,000	12/20/2013	\$76.00	Deutsche Bank Securities Inc.	Production forthcoming	N/A	N/A
215	PIMCO Funds: PIMCO Real Return Fund	SAST 2005-1	SAST 2005-1 M2	805564RN3	Saxon Asset Securities Trust 2005-1	\$1,200,000	9/21/2015	\$74.69	Goldman Sachs & Co.	Production forthcoming	N/A	N/A
216	Fixed Income SHares (Series R)	SAST 2005-1	SAST 2005-1 M2	805564RN3	Saxon Asset Securities Trust 2005-1	\$100,000	9/21/2015	\$74.69	Goldman Sachs & Co.	Production forthcoming	N/A	N/A
217	PIMCO Tactical Opportunities Master Fund Ltd.	SAST 2005-1	SAST 2005-1 M2	805564RN3	Saxon Asset Securities Trust 2005-1	\$500,000	11/19/2015	\$67.48	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
218	PIMCO Tactical Opportunities Master Fund Ltd.	SAST 2005-1	SAST 2005-1 M2	805564RN3	Saxon Asset Securities Trust 2005-1	\$2,500,000	6/19/2014	\$72.63	Goldman Sachs & Co.	Production forthcoming	N/A	N/A
219	PIMCO Funds: PIMCO Unconstrained Bond Fund	SAST 2006-3	SAST 2006-3 A3	80556AAC1	Saxon Asset Securities Trust 2006-3	\$4,300,000	11/5/2012	\$66.27	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
220	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund	SAST 2006-3	SAST 2006-3 A3	80556AAC1	Saxon Asset Securities Trust 2006-3	\$2,000,000	11/5/2012	\$66.27	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
221	PIMCO Absolute Return Strategy 3D Offshore Fund Ltd.	SAST 2006-3	SAST 2006-3 A3	80556AAC1	Saxon Asset Securities Trust 2006-3	\$2,000,000	11/5/2012	\$66.27	Merrill Lynch Pierce Fenner & Smith	Production forthcoming	N/A	N/A
222	PIMCO Funds: Global Investors Series plc, Global Bond Fund	TMTS 2006-8	TMTS 2006-8 1A1	88156UAA8	Terwin Mortgage Trust 2006-8	\$750,000	7/2/2008	\$22.13	Jefferies LLC	Production forthcoming	N/A	N/A

APPENDIX 4 - BLACKROCK

	Plaintiff Fund	Trust	Tranche Purchased	CUSIP	Trust Name	Trustee	Original Principal	Date of Purchase	Purchase Price	Purchase Counterparty	Source	Date of Sale (if any)	Sale Price (if any)
<sup>1</sup>	BlackRock Fixed Income GlobalAlpha Master Fund Ltd.	ACCR 2006-1	ACCR 2006-1 A3	004375EW7	Accredited Mortgage Loan Trust 2006-1	Deutsche Bank Trust (Indenture)	\$5,000,000	5/15/2013	\$97.22	Nomura Securities	BKHE00000362	N/A	N/A
<sup>1</sup>	BlackRock Fixed Income GlobalAlpha Master Fund Ltd.	ACCR 2006-1	ACCR 2006-1 A3	004375EW7	Accredited Mortgage Loan Trust 2006-1	Deutsche Bank Trust (Indenture)	\$11,000,000	5/16/2013	\$97.31	Barclays	BKHE00000364	N/A	N/A
<sup>1</sup>	BlackRock Fixed Income GlobalAlpha Master Fund Ltd.	ACCR 2006-1	ACCR 2006-1 A3	004375EW7	Accredited Mortgage Loan Trust 2006-1	Deutsche Bank Trust (Indenture)	\$3,050,000	12/10/2014	\$99.76	Citigroup	BKHE00000384	N/A	N/A
<sup>2</sup>	BlackRock Master Total Return Portfolio of Master Bond LLC	IMM 2005-7	IMM 2005-7 A1	45254NQX8	Impac CMB Trust Series 2005-7	Deutsche Bank Trust (Indenture)	\$25,000,000	6/2/2015	\$83.67	Citigroup	Production forthcoming	N/A	N/A
<sup>3</sup>	BlackRock Strategic Income Opportunities Portfolio	IMM 2005-7	IMM 2005-7 A1	45254NQX8	Impac CMB Trust Series 2005-7	Deutsche Bank Trust (Indenture)	\$25,320,000	5/27/2015	\$83.38	Goldman Sachs	Production forthcoming	N/A	N/A
<sup>4</sup>	BlackRock Low Duration Bond Portfolio	MHL 2004-1	MHL 2004-1 A1	61913PAA0	MortgageIT Trust 2004-1	Deutsche Bank Trust (Indenture)	\$23,330,000	9/24/2004	\$100.00	J.P. Morgan Securties	Production forthcoming	N/A	N/A
<sup>4</sup>	BlackRock Low Duration Bond Portfolio	MHL 2004-1	MHL 2004-1 A1	61913PAA0	MortgageIT Trust 2004-1	Deutsche Bank Trust (Indenture)	\$475,000					N/A	N/A
<sup>5</sup>	BlackRock Core Bond Portfolio	MHL 2004-1	MHL 2004-1 A1	61913PAA0	MortgageIT Trust 2004-1	Deutsche Bank Trust (Indenture)	\$750,000					N/A	N/A
<sup>5</sup>	BlackRock Core Bond Portfolio	MHL 2004-1	MHL 2004-1 A1	61913PAA0	MortgageIT Trust 2004-1	Deutsche Bank Trust (Indenture)	\$2,170,000					N/A	N/A
<sup>5</sup>	BlackRock Core Bond Portfolio	MHL 2004-1	MHL 2004-1 A1	61913PAA0	MortgageIT Trust 2004-1	Deutsche Bank Trust (Indenture)	\$10,000,000					N/A	N/A
<sup>6</sup>	BlackRock Total Return Portfolio (Ins - Series)	NCHET 2006-1	NCHET 2006-1 A2C	64352VQS3	New Century Home Equity Loan Trust 2006-1	Deutsche Bank Trust (Indenture)	\$60,000	12/7/2015	\$53.38	J.P. Morgan Securties	Production forthcoming	2/3/2016	\$55.00
<sup>7</sup>	BlackRock Strategic Income Opportunities Portfolio	NCHET 2006-1	NCHET 2006-1 A2C	64352VQS3	New Century Home Equity Loan Trust 2006-1	Deutsche Bank Trust (Indenture)	\$22,520,000	12/7/2015	\$53.38	J.P. Morgan Securties	Production forthcoming	2/3/2016	\$55.00

APPENDIX 5 - AEGON

Plaintiff Fund	Trust	Tranche Purchased	CUSIP	Trust Name	Trustee	Original Principal	Date of Purchase	Purchase Price	Purchase Counterparty	Source	Date of Sale (if any)	Sale Price (if any)
Transamerica Premier Life Insurance Company	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	American Home Mortgage Investment Trust 2006-1	Deutsche Bank Trust (Indenture)	\$23,486,892	6/28/2012	\$61.19		KRK_001_1_00000009-01946-1-1	N/A	N/A
Transamerica Premier Life Insurance Company	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	American Home Mortgage Investment Trust 2006-1	Deutsche Bank Trust (Indenture)	\$4,997,211	6/28/2012	\$61.19		KRK_001_1_00000009-01946-1-1	N/A	N/A
<sup>2</sup> Transamerica Life Insurance Company	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	American Home Mortgage Investment Trust 2006-1	Deutsche Bank Trust (Indenture)	\$14,491,913	3/24/2006	\$100.00		KRK_001_1_00000009-01926-1-1	N/A	N/A
Transamerica Life Insurance Company	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	American Home Mortgage Investment Trust 2006-1	Deutsche Bank Trust (Indenture)	\$5,336,855	10/5/2008	\$100.00		KRK_001_1_00000009-01926-1-1	N/A	N/A
Transamerica Life Insurance Company	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	American Home Mortgage Investment Trust 2006-1	Deutsche Bank Trust (Indenture)	\$8,005,091	8/20/2007	\$100.00		KRK_001_1_00000009-01926-1-1	N/A	N/A
<sup>4</sup> Transamerica Premier Life Insurance Company	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	American Home Mortgage Investment Trust 2006-1	Deutsche Bank Trust (Indenture)	\$12,841,672	12/21/2010	\$81.99		KRK_001_1_00000009-01926-1-1	N/A	N/A
Transamerica Life Insurance Company	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	American Home Mortgage Investment Trust 2006-1	Deutsche Bank Trust (Indenture)	\$2,568,260	8/30/2012	\$64.81		KRK_001_1_00000009-01926-1-1	N/A	N/A
Transamerica Life Insurance Company	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	American Home Mortgage Investment Trust 2006-1	Deutsche Bank Trust (Indenture)	\$2,568,260	1/11/2012	\$100.00		KRK_001_1_00000009-01926-1-1	N/A	N/A
Transamerica Life Insurance Company	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	American Home Mortgage Investment Trust 2006-1	Deutsche Bank Trust (Indenture)	\$1,284,315	3/24/2006	\$100.00		KRK_001_1_00000009-01926-1-1	N/A	N/A
<sup>6</sup> Transamerica Premier Life Insurance Company	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	American Home Mortgage Investment Trust 2006-1	Deutsche Bank Trust (Indenture)	\$2,998,327	10/25/2012	\$55.96	Barclays Capital	KRK_001_1_00000009-01926-1-1	N/A	N/A

APPENDIX 6 - DZ BANK

	Plaintiff Fund	Trust	Tranche Purchased	CUSIP	Trust Name	Trustee	Original Principal	Date of Purchase	Purchase Price	Purchase Counterparty	Source	Date of Sale (if any)	Sale Price (if any)
<sup>1</sup>	DZ Bank AG	AABST 2006-1	AABST 2006-1 A2	00764SAB0	Aegis Asset Backed Securities Trust 2006-1	Deutsche Bank Trust (Indenture)	\$20,000,000					N/A	N/A
<sup>2</sup>	DZ Bank AG	AABST 2006-1	AABST 2006-1 A2	00764SAB0	Aegis Asset Backed Securities Trust 2006-1	Deutsche Bank Trust (Indenture)	\$15,000,000	10/27/2006	\$100.00	LEHMAN BROTHERS	DZB_002_1_00000683-09464 DZB_002_1_00000681-0678-1	N/A	N/A
<sup>3</sup>	DZ Bank AG	IMM 2004-5	IMM 2004-5 1A1	45254NJG3	Impac CMB Trust Series 2004-5	Deutsche Bank Trust (Indenture)	\$25,000,000	10/25/2006	\$100.00		DZBE00000123	N/A	N/A
<sup>4</sup>	DZ Bank AG	IMM 2005-1	IMM 2005-1 M1	45254NMR5	Impac CMB Trust Series 2005-1	Deutsche Bank Trust (Indenture)	\$15,000,000	6/10/2005	\$100.05	COUNTRYWIDE	DZB_002_1_00000682-01937	N/A	N/A
<sup>5</sup>	DZ Bank AG	IMM 2005-4	IMM 2005-4 1M1	45254NPG6	Impac CMB Trust Series 2005-4	Deutsche Bank Trust (Indenture)	\$12,000,000					N/A	N/A
<sup>6</sup>	DZ Bank AG	IMM 2005-5	IMM 2005-5 M1	45254NPY7	Impac CMB Trust Series 2005-5	Deutsche Bank Trust (Indenture)	\$15,000,000					N/A	N/A
<sup>7</sup>	DZ Bank AG	NCHET 2004-2	NCHET 2004-2 M1	64352VGA3	New Century Home Equity Loan Trust 2004-2	Deutsche Bank Trust (Indenture)	\$10,000,000					N/A	N/A
<sup>8</sup>	DZ Bank AG	NCHET 2006-2	NCHET 2006-2 M1	64360YAD7	New Century Home Equity Loan Trust 2006-2	Deutsche Bank Trust (Indenture)	\$5,000,000	12/28/2009	\$100.00		DZBE00000123	N/A	N/A
<sup>9</sup>	DZ Bank AG	SAST 2004-1	SAST 2004-1 A	805564PL9	Saxon Asset Securities Trust 2004-1	Deutsche Bank Trust (Indenture)	\$35,000,000					N/A	N/A
<sup>10</sup>	DZ Bank AG	IMM 2007-A	IMM 2007-A A	452550AA4	Impac CMB Trust Series 2007-A	Deutsche Bank Trust (Indenture)	\$15,000,000	6/26/2006	\$100.00		DZBE00000123	N/A	N/A
<sup>11</sup>	DZ Bank AG	SAST 2006-3	SAST 2006-3 A3	80556AAC1	Saxon Asset Securities Trust 2006-3	Deutsche Bank Trust (Indenture)	\$38,000,000					N/A	N/A

APPENDIX 7 - KORE

	Plaintiff Fund	Trust	Tranche Purchased	CUSIP	Trust Name	Trustee	Original Principal	Date of Purchase	Purchase Price	Purchase Counterparty	Source	Date of Sale (if any)	Sale Price (if any)
<sup>1</sup>	Kore Advisors LP	AHM 2005-1	AHM 2005-1 1A2	02660TDA8	American Home Mortgage Investment Trust 2005-1	Deutsche Bank Trust (Indenture)	\$4,464,000						
<sup>2</sup>	Kore Advisors LP	AHM 2006-2	AHM 2006-2 1A2	02660YAL6	American Home Mortgage Investment Trust 2006-2	Deutsche Bank Trust (Indenture)	\$3,877,000						
<sup>3</sup>	Kore Advisors LP	AHM 2006-3	AHM 2006-3 12A1	026929AD1	American Home Mortgage Investment Trust 2006-3	Deutsche Bank Trust (Indenture)	\$20,000,000						
<sup>4</sup>	Kore Advisors LP	AHM 2007-A	AHM 2007-A 4A	026933AA9	American Home Mortgage Investment Trust 2007-A	Deutsche Bank Trust (Indenture)	\$10,039,000						
<sup>5</sup>	Kore Advisors LP	IMM 2004-8	IMM 2004-8 2A2	45254NKS5	Impac CMB Trust Series 2004-8	Deutsche Bank Trust (Indenture)	\$21,312,000						
<sup>6</sup>	Kore Advisors LP	IMM 2004-8	IMM 2004-8 3M2	45254NKV8	Impac CMB Trust Series 2004-8	Deutsche Bank Trust (Indenture)	\$2,000,000						
<sup>7</sup>	Kore Advisors LP	IMM 2005-1	IMM 2005-1 2A2	45254NMP9	Impac CMB Trust Series 2005-1	Deutsche Bank Trust (Indenture)	\$7,410,000						
<sup>8</sup>	Kore Advisors LP	IMM 2005-4	IMM 2005-4 2B1	45254NPS0	Impac CMB Trust Series 2005-4	Deutsche Bank Trust (Indenture)	\$4,368,000						
<sup>9</sup>	Kore Advisors LP	IMM 2005-4	IMM 2005-4 2B2	45254NPT8	Impac CMB Trust Series 2005-4	Deutsche Bank Trust (Indenture)	\$6,358,000						
<sup>10</sup>	Kore Advisors LP	IMM 2005-8	IMM 2005-8 2M3	45254NRX7	Impac CMB Trust Series 2005-8	Deutsche Bank Trust (Indenture)	\$1,500,000						
<sup>11</sup>	Kore Advisors LP	MHL 2005-2	MHL 2005-2 2M1	61915RAF3	MortgageIT Trust 2005-2	Deutsche Bank Trust (Indenture)	\$2,000,000						
<sup>12</sup>	Kore Advisors LP	MHL 2005-5	MHL 2005-5 A2	61915RAV8	MortgageIT Trust 2005-5	Deutsche Bank Trust (Indenture)	\$900,000						
<sup>13</sup>	Kore Advisors LP	NCHET 2006-1	NCHET 2006-1 M8	64352VRA1	New Century Home Equity Loan Trust 2006-1	Deutsche Bank Trust (Indenture)	\$3,663,000						
<sup>14</sup>	Kore Advisors LP	SAST 2004-1	SAST 2004-1 B1	805564PS4	Saxon Asset Securities Trust 2004-1	Deutsche Bank Trust (Indenture)	\$6,750,000						

VERIFICATION

On behalf of the plaintiffs collectively referred to as Prudential in the Verified Derivative Complaint and Alternative Class Action, I have reviewed the foregoing Plaintiffs' Responses and Objections to The Third Set of Interrogatories to Plaintiffs by Deutsche Bank National Trust Company, As Trustee, which have been prepared by counsel in this action, Bernstein Litowitz Berger & Grossmann LLP, and state that the responses are true and correct to the best of my knowledge, information and belief based on discussions with and reliance upon my counsel and subject to the objections of counsel set forth therein.

I declare under penalty of perjury that the foregoing is true and correct.

Executed this 14<sup>th</sup> day of March, 2016

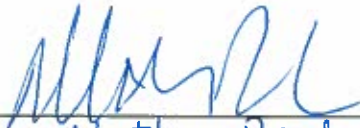
  
Name: RICHARD B. ROGERS  
Title: VICE PRESIDENT

**VERIFICATION**

On behalf of the plaintiffs collectively referred to as AEGON in the Verified Derivative Complaint and Alternative Class Action, I have reviewed the foregoing Plaintiffs' Responses and Objections to The Third Set of Interrogatories to Plaintiffs by Deutsche Bank National Trust Company, As Trustee, which have been prepared by counsel in this action, Bernstein Litowitz Berger & Grossmann LLP, and state that the responses are true and correct to the best of my knowledge, information and belief based on discussions with and reliance upon my counsel and subject to the objections of counsel set forth therein.

I declare under penalty of perjury that the foregoing is true and correct.

Executed this 8<sup>th</sup> day of March, 2016

  
Name: Nathan Read  
Title: Assistant General Counsel  
AEGON USA Investment Management, LLC  
investment manager for the  
AEGON-affiliated holders